

## ABSTRAK

**Rd. Muhamad Billy Al Malik, 1206445. Pengaruh Profitabilitas dan Nilai Pasar Terhadap Harga Saham Perusahaan Sektor Mining yang Terdaftar di Bursa Efek Indonesiatahun 2011 – 2015 dibawah bimbingan Dr. Ikaputera Waspada M.M, dan Imas Purnamasari S.Pd., MM**

Penelitian ini dilatarbelakangi oleh turunnya harga saham emiten sektor mining di tahun 2011 - 2015. Penelitian ini bertujuan untuk, mengetahui gambaran profitabilitas yang diukur dengan *Return on Equity* (ROE), nilai pasar yang diukur dengan *Price to Book Value* (PBV), dan harga saham emiten sektor mining di Bursa Efek Indonesia, serta untuk menguji pengaruh *Return on Equity* (ROE) dan *Price to Book Value* (PBV) terhadap harga saham.

Metode penelitian yang digunakan adalah metode deskriptif dan verifikatif, dengan menggunakan pengujian hipotesis. Alat analisis yang digunakan meliputi regresi linier berganda, korelasi, uji f dan uji t. Data yang digunakan adalah data sekunder ROE, PBV, dan harga saham penutupan emiten sektor mining yang listing tahun 2011 – 2015.

Hasil dari penelitian ini adalah, nilai profitabilitas, nilai pasar, dan harga saham di bursa selama tahun 2011 – 2015 mengalami *trend* pertumbuhan yang negatif, dan *Return on Equity* (ROE) secara signifikan berpengaruh positif terhadap harga saham, dan *Price to Book Value* (PBV) secara signifikan berpengaruh positif terhadap harga saham.

Kata Kunci : Profitabilitas, *Return on Equity*, Nilai Pasar, *Price to Book Value*, dan Harga Saham.

## **ABSTRACT**

***Rd. Muhamad Billy Al Malik, 1206445. Influence Of Profitability and Market Value To Stock Price Of Mining Sector Company That Listed In BEI at 2011 – 2015 below lecture of Dr. Ikaputera Waspada M.M, and Imas Purnamasari S.Pd., MM***

*This research based on declining stock price of mining sector emiten at year 2011 - 2015. This research purpose are, to know describe of profitability that measured by Return on Equity (ROE), market value measured by Price to Book Value (PBV), and stock price of mining sector emiten in BEI, and to examine influence of Return on Equity (ROE) and Price to Book Value (PBV) to stock price.*

*Research method that used in this research are descriptive and verivicative method, with use of hipotesys examination. Analysys Tool that used are, multiple linear regression, correlation, f test and t test. Data that have been used are secondary data of ROE, PBV, and closing price of emiten mining sector that listing at 2011 – 2015.*

*This research have resulted, value of profitability, market value, and stock price in BEI at 2011 – 2015 had negative trend of growth, and Return on Equity (ROE), and Price to Book Value (PBV) each have positive effects significantly to stock price.*

***Keywords : Profitability, Return on Equity, Market Value, Price to Book Value, and Stock Price.***